



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 20/11/2013

To Date : 20/11/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Govi Total Return Index					
GOVI On 06/02/2014			Sell	2	0.00
GOVI On 06/02/2014			Buy	2	8,820.52
Jibar Tradeable Future					
JBAF On 17/06/2015			Sell	1,000	0.00
JBAF On 17/06/2015			Buy	1,000	9,320,500.00
JBAF On 17/06/2015			Buy	1,000	9,320,000.00
JBAF On 17/06/2015			Sell	1,000	0.00
R186 Bond Future					
R186 On 06/02/2014			Sell	250	0.00
R186 On 06/02/2014			Buy	250	298,981.98
R186 On 06/02/2014			Sell	360	0.00
R186 On 06/02/2014			Buy	360	430,534.04
R186 On 06/02/2014			Sell	1,117	0.00
R186 On 06/02/2014			Buy	1,117	1,335,851.46
R186 On 06/02/2014			Sell	1,880	0.00
R186 On 06/02/2014			Buy	1,880	2,248,344.45
R208 Bond Futures					
R208 On 06/02/2014			Buy	21	20,477.80
R208 On 06/02/2014			Sell	21	0.00

